



10/10/87 45040-4A

OPEN INTEREST REPORT

SEPTEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

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	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat	38,313	41,002	7.02%
Corn	134,348	125,877	-6.31%
Oats	2,740	6,644	142.48%
Soybeans	61,943	85,283	37.68%
Soybean Oil	53,720	66,938	24.61%
Soybean Meal	50,791	57,538	13.28%
Silver (1,000 oz)	13,041	13,504	3.55%
Gold(kilo)	2,407	1,466	-39.09%
Silver (5,000 oz)		1,010	
Gold (1,000 oz)		607	
GNMA Mrtges, CDR	1,293	1,132	-12.45%
GNMA Cash Settle	10		-100.00%
T-Bonds	207,442	352,343	69.85%
T-Notes (6 1/2-10 year)	55,102	79,037	43.44%
Major Market Index	0		
MMI Maxi	8,351	8,866	6.17%
Municipal Bond	7,968	10,200	28.01%
Institutional Index		12	

CHICAGO BD OF TRADE	637,469	851,459	33.57%

Wheat	18,426	99,840	441.84%
Value Line Index	6,478	3,447	-46.79%
Mini Value Line	169	275	62.72%

KANSAS CITY BD OF TRADE	25,073	103,562	313.04%

Coffee "C"	19,171	25,910	35.15%
Sugar #11	82,851	96,033	15.91%
Sugar #12	170		-100.00%
Sugar #14	5,409	6,560	21.28%
Cocoa (10 M tons)	25,636	32,109	25.25%
CPI-W	87	1	-98.85%

COFFEE SUGAR & COCOA	133,324	160,613	20.47%

	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat (1,000 bu)	7,763	7,608	-2.00%
Corn (1,000 bu)	9,173	5,666	-38.23%
Oats (1,000 bu)	58	304	424.14%
Soybeans (1,000 bu)	5,064	6,526	28.87%
Soybean Meal Old	32		-100.00%
Soybean Meal New	238	215	-9.66%
Live Cattle (20,000#)	492	576	17.07%
Live Hogs (15,000#)	4,821	1,430	-70.34%
New York Silver	293	323	10.24%
New York Gold	354	306	-13.56%
Platinum	111	128	15.32%
Copper	13		-100.00%
New Copper	85		-100.00%
T-Bonds (\$50,000)	1,771	7,103	301.07%
T-Bills (\$500,000)	664	257	-61.30%
British Pound	180	81	-55.00%
Swiss Franc	505	267	-47.13%
Deutschemark	534	259	-51.50%
Japanese Yen	307	177	-42.35%
Canadian Dollar	45	73	62.22%
MIDAMERICA COMMODITY EX	32,503	31,299	-3.70%
Live Hogs (30,000#)	32,479	32,347	-0.41%
Pork Bellies (38,000#)	7,915	8,829	11.55%
Live Cattle	60,580	87,859	45.03%
Feeder Cattle	9,380	21,749	131.87%
Lumber	4,784	6,841	43.00%
T-Bills (90-day)	34,992	21,108	-39.68%
Domestic CD (90-day)	24		-100.00%
Eurodollar (3-month)	216,633	360,993	66.64%
European Currency Unit	462		-100.00%
Gold		4,119	
British Pound	37,506	26,290	-29.90%
Canadian Dollar	9,358	21,422	128.92%
Deutschemark	45,708	31,167	-31.81%
Japanese Yen	30,463	37,058	21.65%
Swiss Franc	26,619	23,328	-12.36%
French Franc	190	866	355.79%
Australian Dollar		1,241	
S&P 500 Index	125,304	114,182	-8.88%
CHICAGO MERCANTILE EX	642,397	799,399	24.44%

	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat (5,000 bu)	5,501	5,242	-4.71%
White Wheat (5,000 bu)	52	55	5.77%
High Fructose Corn Syrup		13	

MINNEAPOLIS GRAIN EX	5,553	5,310	-4.38%

Copper	65,370	62,572	-4.28%
Silver (5,000 oz)	73,895	78,573	6.33%
Gold (100 oz)	136,574	142,634	4.44%
Aluminum	854	554	-35.13%

COMMODITY EXCHANGE	276,693	284,333	2.76%

Cotton #2	23,406	39,840	70.21%
Orange Jce, Fzn Conc	7,470	7,925	6.09%
Propane	1,301	121	-90.70%
Dollar Index	2,469	5,308	114.99%
European Currency Unit	1,352	2,163	59.99%
Five Year Treasury Index		5,312	

NEW YORK COTTON EXCHANGE	35,998	60,669	68.53%

NYSE Composite Index	21,880	12,819	-41.41%
Cmdty Rsrch Bureau Index	996	4,136	315.26%
Russell 2000		1,533	
Russell 3000		2,276	

NEW YORK FUTURES EX	22,876	20,764	-9.23%

Palladium	6,509	7,112	9.26%
Platinum	23,364	26,233	12.28%
No. 2 Heating Oil, NY	74,104	65,904	-11.07%
Unleaded Reg Gas. NY	16,177	26,501	63.82%
Crude Oil	100,805	188,337	86.83%
Propane		943	

NEW YORK MERCANTILE EX	220,959	315,030	42.57%

Rice, Rough New	321	2,483	673.52%

CHICAGO RICE & COTTON EX	321	2,483	673.52%

TOTAL	2,033,166	2,634,921	29.60%